Portfolio overlap

PAPI / SSPY

Overlap	Shared positions
27.94%	128

Parametric Equity Premium Income ETF

Report dates 12/31/2024 | 98.10% NAV

Overlap / PAPI 65.66%

Stratified LargeCap Index ETF

Report dates 12/31/2024 | 99.80% NAV

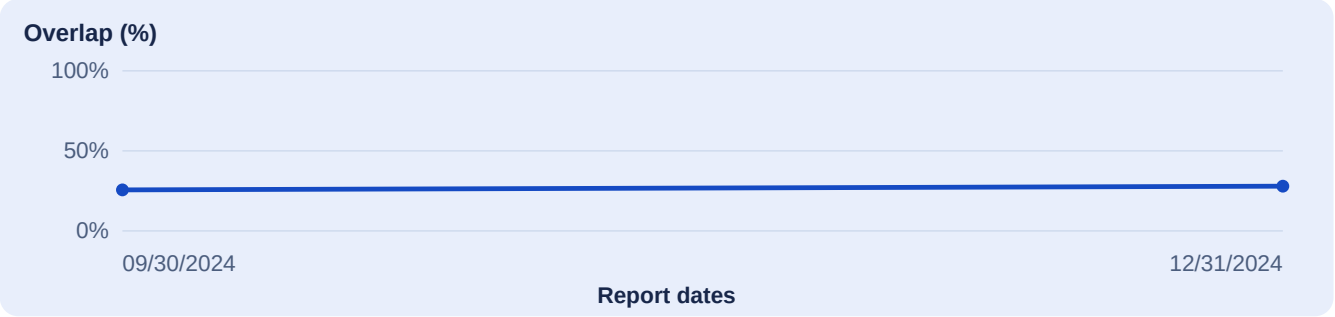
Overlap / SSPY 29.17%

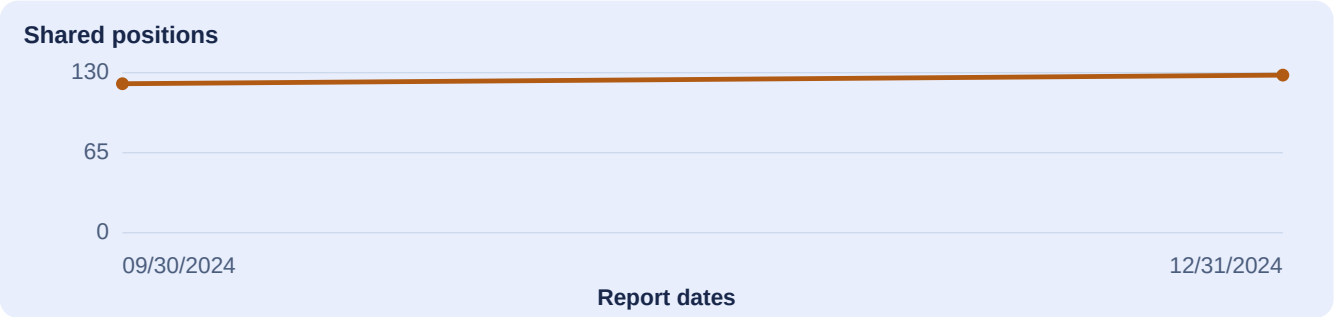
Largest shared positions

Security	PAPI	SSPY	Overlap
Darden Restaurants, Inc.	0.62%	0.60%	0.60%
Walmart, Inc.	0.59%	0.78%	0.59%
TJX Cos., Inc. (The)	0.57%	0.78%	0.57%

Weights are percentages of each fund's net assets. Shared weight is the sum of the smallest weight per matched common-stock class. Unmatched positions are excluded without renormalizing the weights.

History





2 matched portfolio dates from 09/30/2024 to 12/31/2024. Both filings use the same portfolio date. The minimum matched share of net assets is 98.10%. The filing dates are 53–58 days after the portfolio dates. This is filing lag. The archive does not establish an exact intraday release time.

Largest changes

09/30/2024 / 12/31/2024 +2.32 pp

Security	Overlap 09/30/2024	Overlap 12/31/2024	Change (pp)
TJX Cos., Inc. (The)	0.00%	0.57%	+0.57
Electronic Arts, Inc.	0.00%	0.50%	+0.50
Comcast Corp.	0.00%	0.49%	+0.49
BorgWarner Inc.	0.43%	0.00%	-0.43
Colgate-Palmolive Co.	0.43%	0.00%	-0.43
All other shared classes			+1.61

Sources and methodology

Weights are percentages of each fund's net assets. Shared weight is the sum of the smallest weight per matched common-stock class. Unmatched positions are excluded without renormalizing the weights.

nport-common-equity-v1

Report dates	Weight (%)	Classes	PAPI · SEC	SSPY · SEC
12/31/2024	27.94%	128	0001752724-25-038483	0001752724-25-044354
09/30/2024	25.62%	121	0001752724-24-273526	0001752724-24-263992